

ABSTRACT

The disclosed mutual fund systems, processes and products involve: selecting, from the universe of asset classes, a restricted number of asset classes that have demonstrated superior returns by maintaining momentum during an existing first period of time, say at least two years; selecting, from these asset classes, portfolios of assets that have demonstrated superior returns by maintaining momentum during an existing second period of time, say at most two years; establishing and optimizing a benchmark based upon these portfolios of assets to identify a moving portfolio having calculated momentum; and tracking and periodically updating investment decisions to monitor and maintain the calculated momentum of the moving portfolio.